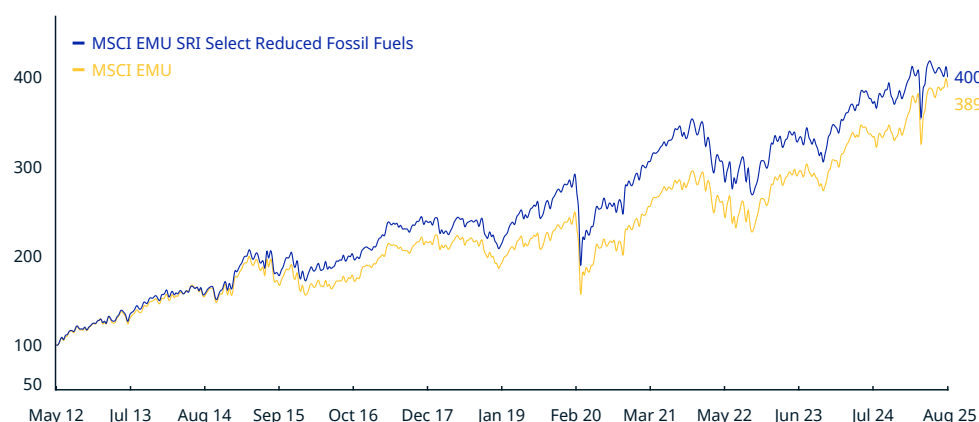


MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

The MSCI EMU SRI Select Reduced Fossil Fuels Index is based on the MSCI EMU Index, its parent index, and includes large and mid-cap securities across 10 Developed Markets (DM) in the EMU. The index aims to represent the performance of companies that are consistent with specific values and climate change based criteria, as well as exhibit a high minimum level of ESG performance. The Index is designed for investors seeking a diversified Socially Responsible Investment (SRI) benchmark comprised of companies with strong sustainability profiles while avoiding companies incompatible with values screen or having exposure to fossil fuels through extraction and production activities, power generation activities or reserves ownership. Constituent selection is based on research provided by MSCI ESG Research. The Index is float-adjusted market capitalization weighted and a 5% capping is applied on issuer weights in the Index.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (EUR) (MAY 2012 – AUG 2025)



ANNUAL PERFORMANCE (%)

| Year | MSCI EMU SRI Select Reduced Fossil Fuels | MSCI EMU |
|------|--|----------|
| 2024 | 10.04 | 10.34 |
| 2023 | 15.79 | 19.66 |
| 2022 | -14.65 | -11.78 |
| 2021 | 22.18 | 22.95 |
| 2020 | 2.12 | -0.46 |
| 2019 | 33.21 | 26.51 |
| 2018 | -10.94 | -12.01 |
| 2017 | 12.60 | 13.30 |
| 2016 | 9.03 | 5.25 |
| 2015 | 14.00 | 10.55 |
| 2014 | 6.45 | 5.08 |
| 2013 | 27.13 | 24.42 |

INDEX PERFORMANCE – GROSS RETURNS (%) (AUG 29, 2025)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|--|-------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI EMU SRI Select Reduced Fossil Fuels | -0.85 | -3.62 | 3.16 | 5.68 | 11.61 | 9.54 | 8.04 | 11.03 | |
| MSCI EMU | 0.41 | 0.72 | 14.19 | 15.14 | 17.14 | 12.80 | 8.27 | 10.80 | |

FUNDAMENTALS (AUG 29, 2025)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.66 | 19.03 | 16.00 | 2.47 |
| 3.00 | 16.67 | 14.37 | 2.01 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – AUG 29, 2025)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|--|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI EMU SRI Select Reduced Fossil Fuels | 0.91 | 3.49 | 24.73 | 13.02 | 14.66 | 14.46 | 0.69 | 0.59 | 0.57 | 0.79 | 35.03 | 2020-02-19–2020-03-18 |
| MSCI EMU | 1.00 | 0.00 | 3.17 | 13.40 | 15.63 | 15.59 | 1.04 | 0.75 | 0.55 | 0.74 | 38.06 | 2020-02-19–2020-03-18 |

¹ Last 12 months

² Based on monthly gross returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI EMU SRI Select Reduced Fossil Fuels Index (EUR)

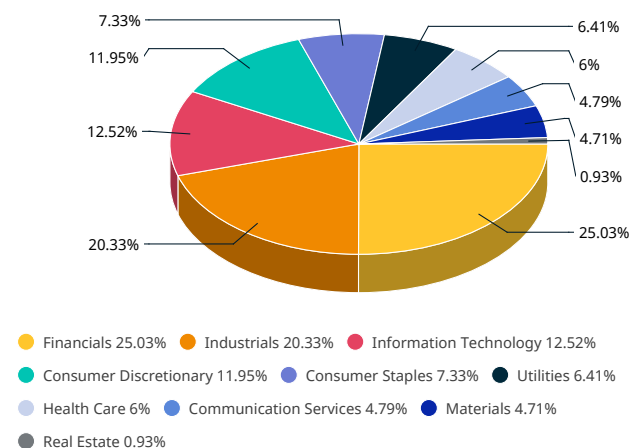
INDEX CHARACTERISTICS

| | MSCI EMU SRI Select Reduced Fossil Fuels | MSCI EMU |
|-------------------------------|--|----------|
| Number of Constituents | 66 | 219 |
| | Weight (%) | |
| Largest | 7.14 | 4.35 |
| Smallest | 0.23 | 0.05 |
| Average | 1.52 | 0.46 |
| Median | 0.98 | 0.22 |

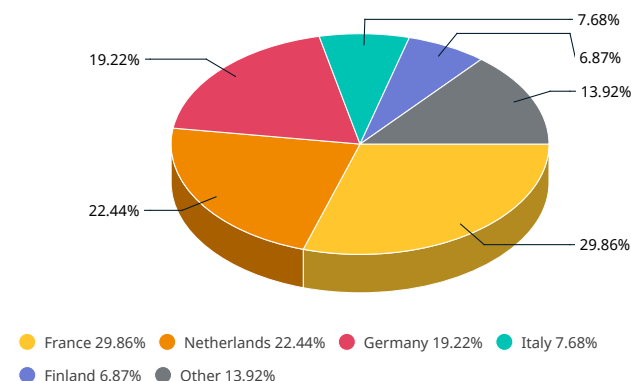
TOP 10 CONSTITUENTS

| | Country | Index Wt. (%) | Parent Index Wt. (%) | Sector |
|-------------------------|---------|------------------|----------------------------|--------------|
| ASML HLDG | NL | 7.14 | 4.35 | Info Tech |
| SCHNEIDER ELECTRIC | FR | 4.89 | 2.00 | Industrials |
| ESSILORLUXOTTICA | FR | 4.30 | 1.36 | Health Care |
| MUENCHENER RUECKVERSICH | DE | 4.23 | 1.23 | Financials |
| AXA | FR | 4.06 | 1.22 | Financials |
| DEUTSCHE BOERSE | DE | 3.80 | 0.82 | Financials |
| PROSUS N | NL | 3.62 | 1.20 | Cons Discr |
| HERMES INTERNATIONAL | FR | 3.47 | 1.15 | Cons Discr |
| LEGRAND | FR | 3.30 | 0.59 | Industrials |
| DANONE | FR | 2.98 | 0.80 | Cons Staples |
| Total | | 41.77 | 14.73 | |

SECTOR WEIGHTS



COUNTRY WEIGHTS



*DM countries in the EMU include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, the Netherlands, Portugal and Spain.

The MSCI EMU SRI Select Reduced Fossil Fuels Index was launched on Oct 04, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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